Journal of Forecasting, Vol.6, 287 (19787)

Author Index

Abraham, B., 211

Balasubramanian, S. K., 1
Berkowitz, M. K., 249
Bromiley, P., 201
Brown, B. G., 77

Cody, E., 117
Corner, I. E., 271

Dhrymes, P. J., 181
Diebold, F. X., 21
Don, F. J. H., 167
Dudley, U., 239

Faruqui, A., 93

Gallini, N. T., 249
Gallo, G. M., 167
Guerard, Jr., J. B., 193
Gunel, I., 137

Kamakura, W. A., 1
Katz, R. W., 77

Lee, T. J., 51
Liu, L.-M., 223
Livingston, S., 51

Miller, E. J., 249
Mumpower, J. L., 51
Murphy, A. H., 77

Nelson, R., 97

Ofir, C., 41

Pankratz, A., 239
Pastuszek, L. M., 117
Pauly, P., 21

Raveh, A., 41

Sankaran, S., 159
Schwarz, S., 181

Watson, M. W., 117
Wolfe, R. A., 249

Journal of Forecasting, Vol. 6, 289 (1987)

Key Word Index

Adjustment, 201
Anchoring, 201
ARIMA models, 223

Bayesian vector autoregression, 137
Behavioural decision-theory, 201
Biased regression, 193
Box–Cox transformation, 239
Box–Jenkins, 41, 117, 137

Choice model, 249
CUSUM charts, 211

Diffusion models, 1
Durable goods, 1
Dynamic programming, 77

Econometric methods, 117
Econometric models, 167
Economic forecasting, 159
Electric utility sales, 117
Electricity demand, 97, 137
Equation reordering, 167
Expert judgment, 51
Expert systems, 51

Feedback, 167
Forecast combination, 21
Forecast errors, 211
Forecasting, 249
Forecasting–organisational, 201
Forecasting performance, 223

Gasoline demand, 249
Generalized inverse, 181
Generalized least squares, 181

Headship rates, 271
Household forecasts, 271
Household projections, 271

Intervention, 211

Life-cycle, 271
Linear models, 51
Long term forecasting, 1
LTF method, 223

Markov decision process, 77
Minimum mean absolute error forecasts, 239
Minimum mean squared error forecasts, 239
Multi-variable models, 223
Multicollinearity, 41
Multivariate ARMA, 97

Nested multinomial logit, 249
Newton's method, 167

Parallelism, 41
Policy, 249
Political risk analysis, 51
Portfolio analysis, 193

Regression analysis, 223
Restricted least squares, 181

Sales forecasting, 1
Sampling error, 159
Saturation level, 41
Seat belt and speed limit legislations, 211
Security analysis, 193
Simultaneous transfer function models, 223
Singular systems, 181
Solution algorithms, 167
State space, 97
State-space, 117, 137
Structural change, 21

Time series, 193, 211, 239
Transition matrices, 271
Trend, 41
Tukey's power transformation, 239

Value of information, 77
Varying-parameter models, 21

Weather Forecasts, 77